



The trading portfolio of the Atlantis Private Algorithmic Hedge Fund is realized with a daily frequency of trading in high liquidity markets. The objective of the fund is to provide an absolute return with a moderate risk profile and low correlation of the underlying assets. The Fund seeks to achieve its objectives by developing, testing, and implementing a portfolio of systematic and algorithmic trading models. The trading portfolio includes several market assets in metals, currency instruments, indices, and energy assets. Execution of individual trades takes place in regulated, centralized, and derivative markets. The strategy executes long and short positions to benefit from the identified short, medium, and seasonal trends and trends resulting from repetitive patterns, price formations. The system can apply a hedge trading approach in critical situations and high volatility. The goal of the portfolio, which is calibrated from ~ 50 logically different trading systems, is to provide profit each month. Our risk management is strictly based on clearly defined rules of a dynamically changing portfolio that constantly adapts to market conditions. For more details you can watch our current performance here: <https://www.atlantiscapital.fund/>

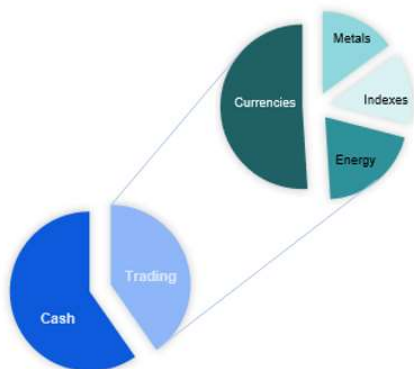
#### ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 3.47 MM
Fund currency	EUR
Liquidity	Monthly
Lock-up period	None
Recommended investment term	6+ months
High watermark	Yes
Management company	Atlantis Capital CZ
Regulator	ČNB, Praha
Broker	LMAX , GAIN
Management fee	0,1% monthly
Subscription fee	1,75%
Success fee	25%
Redemption fee	0%
Target annual returns	15% - 25% p.a.
Strategy	Alghos

#### ALTERNATIVE FUND STATISTICS

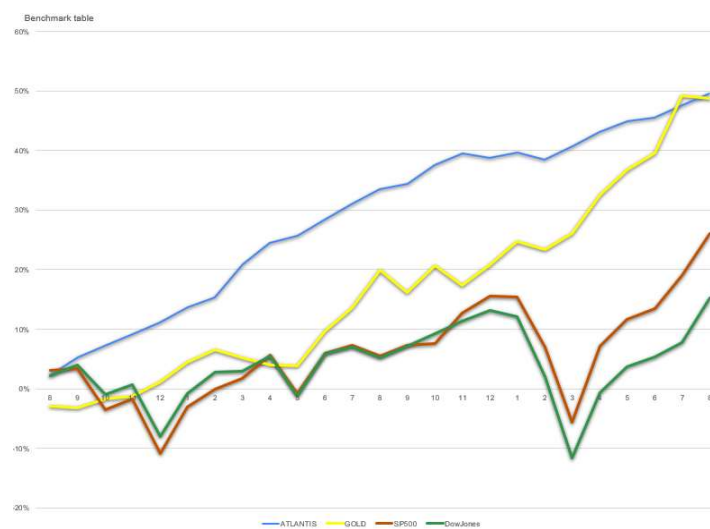
Last month's result	+1,86%
Returns since model live trading	+49,50%
Last 12 months return	+15,9%
Number of trades during this month	75
Max. drawdown from peak	-4,71%
Annual volatility	4,97%
Sharpe ratio	0,62
Profit factor	2,05
Positive trades	78,15%

#### FUND ALLOCATION



*Our goal is to achieve returns above the market average on a long-term basis and with low portfolio volatility.*

#### PERFORMANCE CHART



JUDr. Luboš Žuffa  
CEO company

#### OVERVIEW

The private algorithmic hedge fund - ATLANTIS recorded growth of + 1.86% in August 2020. In August, the euro recorded the best monthly performance against the Japanese yen. Not surprisingly, the strong performance of stock markets around the world has helped support the decline of the Japanese currency, which has traditionally served as a safe place for market participants. As in the case of the Swiss franc (CHF), the Canadian dollar (CAD) and the Australian dollar (AUD), the euro lost some ground against the pound in August. As we have been emphasizing for several months, we believe that the agreement, as part of the Brexit process, will come at the last minute, around mid-December or even at the end of December, which means that volatility around the EUR / GBP pair could increase at the end of this year. COVID-19 continues to show shock to small American employers. Small businesses underpin American ingenuity and affect local economies in cities across the country. Former Federal Reserve Chairman Ben Bernanke emphasized the role of these companies during the recent recession by saying: "small businesses have played an important role in supporting past economic recovery." The most direct example of the postponed recovery in the euro area is Purchasing Managers' Index for the services sector, which fell from 54.7 in July to only 50.1 in August. Air traffic across Europe has improved since April, with traffic falling by only 50% in early August compared to the previous year. Since then, however, air transport has declined slightly, raising concerns that Europe's economic recovery is slowing. August is usually a slow month for equities, but the global stock market has performed strongly. The S&P 500 index reached a record high of 7% this month. NASDAQ again outperformed 9.6%. Europe also recorded positive gains this month, with the Stoxx 50 index up 3% and the German DAX index up 5%. Japan also recorded a strong performance month, with TOPIX up 7.5% in August. August was a trouble-free month for oil, with Brent oil trading in the narrow range of \$ 44-46 per barrel. After reaching its all-time high in early August and breaking above \$ 2,000 per ounce, gold has consolidated as bond yields rise. The US dollar (USD) lost another 1.5% in August, reaching its lowest level since April 2018. Developed market currencies such as the Norwegian krone (+ 4.7%), the Australian dollar (+ 3.5%), the Canadian dollar (+ 2.6%) and the British pound (+ 2.3%) were at the forefront of gains against the USD. In Asia, the Chinese yuan (+ 2%) outperformed due to its economic recovery and broad USD weakening.

#### LIST OF TRADING INSTRUMENTS

##### INDEXY

DAX	↑
Dow Jones	↑
NASDAQ 100	↑
S&P 500	↑
EU STOXX 50	↑
FTSE 100	↑
Russel 2000	↑
Nikkei 225	↑

##### ENERGY

Natural Gas	↑
Brent Oil	↑
Crude Oil	↑

##### METALS

Platinum	↑
Gold	↓
Palladium	↑
Silver	↑

##### CURRENCIES

Australian dollar	↑
British pound	↑
Japanese yen	↓
Canadian dollar	↑
US dollar Index	↓

##### OTHERS

Kcw CBT	-
MiniDJ	-

#### TRADING RESULT

YEAR	1.	2.	3.	4.	5.	6.	7.	8.	9.	10.	11.	12.	SUM
2018	*	*	*	*	*	*	*	2,26%	2,96%	2,04%	1,90%	1,93%	11,10%
2019	2,61%	1,61%	5,63%	3,57%	1,20%	2,69%	2,74%	2,33%	0,87%	3,23%	1,85%	-0,61%	27,72%
2020	0,89%	-1,19%	2,11%	2,31%	1,91%	0,54%	2,13%	1,86%					10,56%